

LATINOS TRADING

BACKTEST REPORT



Backtest #49583 · RDN · EVO_GG1RSISNIP_v115

ROI	Sharpe	Win Rate	Max Drawdown
-5.59%	-0.31	0.0%	-14.78%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v115 strategy on RDN failed catastrophically, generating zero profitable trades and eroding capital by 5.59% with a max drawdown of 14.78%. Statistical significance is impossible to assess given the sample size of only three trades, rendering the Sharpe ratio of -0.31 meaningless for risk modeling. The strategy clearly lacks robustness under current market conditions, as it produced no alpha and amplified downside exposure. Proceeding with live deployment is inadvisable until the logic is fundamentally overhauled to survive volatility. Immediate action is required to either discard the signal or re-optimize the parameters against a larger, more varied dataset.

ADDITIONAL METRICS

CAGR	-5.59%
Sortino Ratio	-0.25
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9440.84